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Lower bounds for expected sample size of sequential procedures for the multinomial selection problems

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Abstract

© 2017 Taylor & Francis Group, LLC. In this article, lower bounds for expected sample size of sequential selection procedures are constructed for the problem of selecting the most probable event of k-variate multinomial distribution. The study is based on Volodin's universal lower bounds for expected sample size of statistical inference procedures. The obtained lower bounds are used to estimate the efficiency of some selection procedures in terms of their expected sample sizes.

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Keywords

Efficiency, Expected sample size, Indifference zone, Lower bound, Multinomial selection, Sequential procedure

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